ABSTRACT

A class corresponding to a plurality of transaction entities are collectively processed to realize a virtual transaction. A cash flow type transaction entity is managed as a set of cash flow elements (CashFlowLet) for each unit transaction period on each of the receipt side and the payment side, and a current price evaluating operation for each element is commonly operated. An option transaction is realized by a class storing a class of an original asset transaction as a container. A financial curve definition function and a function of realizing a virtual curve by combining a plurality of financial curves are implemented. A user interface capable of easily changing a parameter for use in risk management and displaying a simulation result thereof can be provided.

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